

bid price followed by a space, a bid size followed by a space, an offer size, and press a bid key to override the set bid/offer spread differential for that trade. After completing step 906, process 900 terminates.

- 5 If process 900 determines at step 904 that the trader did not submit a bid price, an offer price, a bid size, and an offer size, then process 900 generates a value from the submitted value and a value entered in the bid/offer spread differential field 516.
- 10 After completing step 908, process 900 terminates.

- In accordance with the present invention, a data window may be used in addition to or instead of market cell 100 to initiate or submit order commands via dialog window 200 or 300. The Data window may be
- 15 any window for displaying data on tradable items. For example, a data window may be a market data display, a web page including financial data or auction information, a spread sheet, etc. As another example, as shown in FIG. 10, a data window 1000 may be used for
- 20 this purpose. Data window 1000 is a Bond Analysis window that is part of the Reuters 3000 Xtra product that is available from Reuters Limited. Within data window 1000 is a field 1002 that contains information on various bonds 1004-1016. By clicking on any of
- 25 bonds 1004-1016, a trader can cause a bid command to be submitted via dialog window 200 or 300.

- An example of an order entry process 1100 for enabling the submitting of order commands via dialog window 200 or 300 and a data window is shown in FIG.
- 30 11. Through this process, an entry window that is either a replica of the data entry window or the data window itself is used to detect when a trader selects an item within the data window. As illustrated, after

process 1100 has begun at step 1102, this process loads settings for an entry window at step 1104. Next, based upon the settings loaded, process 1100 determines at step 1106 whether to replicate a data window for the entry window or to use the data window itself as the entry window. If the data window is to be replicated for the entry window, then process 1100 proceeds to step 1116 at which the data window is replicated as the entry window. Although replication of the data window is illustrated as part of process 1100, replication may be performed using an automated process or may be performed substantially simultaneously with manual copying of the data window.

Next, at step 1118, process 1100 monitors data that is being sent to the data window and populates fields within the entry window with that data. Through steps 1116 and 1118, the entry window preferably appears identical to the data window. Alternatively, the entry window may be different from the data window and use the data window data. Following step 1118, process 1100 determines at step 1120 whether a trader clicked on a field in entry window. As part of the replication of the data window, the entry window is preferably constructed to facilitate detection of clicks on various fields within the entry window. If the trader did click on a field in the entry window, the click and corresponding data in the entry window are sent to dialog window 200 or 300 as a substitute for a click on a price or size in market cell 100 at step 1122. The click and corresponding data are preferably detected by main process 700 at step 756 and appear to process 700 like a click on a price or size in a market cell. Because

the trader may click on a variety of items in the entry window, the data accompanying the click may be used by process 700 to select another tradable item prior to submitting a bid, offer, buy, and/or sell command. If
5 no click is detected at step 1120, or after the click and data have been sent to main process 700 at step 1122, process 1100 loops back to step 1118.

If, at step 1106, process 1100 determines that the data window is not to be replicated, then
10 process 1100 displays the data window and uses the data window as the entry window. Because the data window may not be an interactive window, process 1100 may monitor the mouse position and clicks at step 1110 to determine whether the trader is trying to click on an
15 element in the data window as the entry window. Next, at step 1112, process 1100 determines whether the trader clicked on a monitored field in the entry window. If the trader did click on a monitored field, process 1100, at step 1114, strips the data from the
20 monitored field, substitutes the click and stripped data for a click on a price or size in the market cell, and sends that click and data to main process 700. The data may be stripped by monitoring the data being fed to the data window, by scanning video memory
25 corresponding to the field of the data window clicked on, or using any other suitable process. The click and stripped data are preferably detected by main process 700 at step 756 and appear to process 700 like a click on a price or size in a market cell. Because the
30 trader may click on a variety of items in the entry window, the data accompanying the click may be used by process 700 to select another tradable item prior to submitting a bid, offer, buy, and/or sell command. If